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1 **Linear interpolation, extrapolation, and prediction of random space-fields with a limited domain of measurement**
Petersen, D.; Middleton, D.;
Information Theory, IEEE Transactions on , Volume: 11 , Issue: 1 , Jan 1965
Pages:18 - 30

[Abstract] [PDF Full-Text (1456 KB)] **IEEE JNL**

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2 **Spectral analysis methods for Poisson sampled measurements**
Banning, R.;
Instrumentation and Measurement, IEEE Transactions on , Volume: 46 , Issue 4 , Aug. 1997
Pages:882 - 887

[Abstract] [PDF Full-Text (160 KB)] **IEEE JNL**

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Linear interpolation, extrapolation, and prediction c random space-time fields with a limited domain of measurement

Petersen, D. Middleton, D.

This paper appears in: **Information Theory, IEEE Transactions on**

Publication Date: Jan 1965
On page(s): 18 - 30
Volume: 11 , Issue: 1
ISSN: 0018-9448

Abstract:
Formulas are derived for linear (least-square) reconstruction of multidimensio e.g.}, space-time) **random** fields from **sample** measurements taken over a l region of observation. Data may or may not be contaminated with additive no sampling points may or may not be constrained to lie on a periodic The solutio optimum filter problem in wave-number space is possible under certain restric conditions: 1) that the sampling locations be periodic and occupy a sector of t Euclidean sampling space, and 2) that the wave-number spectrum be factorab components, one of which represents a function nonzero only within the **data** other only within the sector imaging the **data space** through the origin. If the the continuous field are accessible before sampling, a prefiltering operation ca general, reduce the subsequent error of reconstruction. However, the determi the optimum filter functions is exceedingly difficult, except under very special circumstances. A one-dimensional second-order Butterworth process is used t the effects of various postulated constraints on the sampling and filtering conf

Index Terms:
Extrapolation Interpolation Least-squares estimation Multidimensional signal process Prediction methods

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Spectral analysis methods for Poisson sampled measurements

Banning, R.
Dept. of Appl. Phys., Delft Univ. of Technol., Netherlands;

This paper appears in: **Instrumentation and Measurement, IEEE Transac**

Publication Date: Aug. 1997
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Volume: 46 , Issue: 4
ISSN: 0018-9456
Reference Cited: 5
CODEN: IEIMAO
Inspec Accession Number: 5756204

Abstract:
The velocity measurements for turbulent flow regimes obtained with laser Dop anemometry are not only affected by random noise but are also unevenly spa The usual spectral estimators rely on evenly **spaced data** points. It would ap that the measurement data requires adjustment before it can be passed on to estimators. In this paper, both an analysis method with a novel adjustment sc well as an analysis method which does not rely on the use of adjustment sche presented

Index Terms:
Kalman filters anemometers anemometry discrete Fourier transforms flow measure velocimetry sampled data systems spectral analysis Kalman filtering Poisson samp measurements discrete Fourier transforms laser Doppler anemometry measurement **random** noise **sampled** data systems spectral analysis spectral estimators stochas turbulent flow velocity measurement

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Reference list:
1, B. D. O.Anderson and J. B.Moore, *Optimal Filtering.* Englewood Cliffs, NJ: P Hall, 1979.